In re: Sadia Securities Litigation

Exhibit V-A

Summary Regression Statistics of Model Used for Event Study Analysis

The SAS System 12:16 Tuesday, December 2, 2008

The REG Procedure
Model: MODEL1
Dependent Variable: sda_return

Number of Observations Read	260
Number of Observations Used	238
Number of Observations with Missing Values	22

Analysis of Variance

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	5	0.15712	0.03142	71.49	<.0001
Error	232	0.10197	0.00043955		
Corrected Total	237	0.25909			

Root MSE	0.02097	R-Square	0.6064
Dependent Mean	0.00195	Adj R-Sq	0.5979
Coeff Var	1072.85478		

Parameter Estimates

Variable	DF	Parameter Estimate	Standard Error	t Value	Pr > |t|
Intercept	1	0.00018224	0.00138	0.13	0.8951
spx_return	1	1.31565	0.2304	5.71	<.0001
bwfood_return	1	-0.44176	0.17157	-2.57	0.0107
ibov_return	1	0.69397	0.13964	4.97	<.0001
JGAGUSUS_ret	1	0.29754	0.67357	0.44	0.6591
usdbrl_return	1	-0.65595	0.21268	-3.08	0.0023

Privileged and Confidential